

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of September 30, 2018**

**Georgia Department of Transportation (GDOT):** A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.37**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
JPMORGAN CHASE BANK N.A.	Collateralized Bank Deposit <sup>1</sup>	10/01/18	\$ 31,514,033	\$ 31,514,033	\$ 31,514,033	P-1	A-1	F1+
CITIBANK N.A.	Collateralized Bank Deposit <sup>1</sup>	10/01/18	300,500,000	300,500,000	300,500,000	P-1	A-1	F1+
BRANCH BANKING & TRUST CO	Collateralized Bank Deposit <sup>1</sup>	10/01/18	111,358,210	111,358,210	111,358,210	P-1	A-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	65,954,980	65,954,980	65,954,980	P-1	A-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/18	45,174,936	45,174,936	45,174,936	P-1	A-2	F1
CITIBANK N.A.	Non-Collateralized Bank Deposit	10/01/18	99,246	99,246	99,246	P-1	A-1	F1+
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	10/05/18	34,577,000	34,433,851	34,742,240	Aaa	AAA	NR
INTERNATIONAL FINANCE CORPORATION	Discount Note	10/09/18	100,000,000	99,609,167	99,953,100	Aaa	AAA	NR
INTERNATIONAL FINANCE CORPORATION	Discount Note	10/11/18	60,320,000	60,077,514	60,286,321	Aaa	AAA	NR
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	10/18/18	93,800,000	93,800,000	93,855,240	Aaa	AAA	NR
HSBC SECURITIES USA INC	Term Repurchase Agreement <sup>2</sup>	10/26/18	15,000,000	15,000,000	15,000,000	NR	A-1+	NR
BNP PARIBAS SECURITIES CORP	Term Repurchase Agreement	11/05/18	65,000,000	65,000,000	65,000,000	NR	A-1	NR
U.S. TREASURY NOTE	U.S. Treasury	12/31/18	50,000,000	49,828,125	50,067,657	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	01/31/19	60,000,000	59,760,938	59,988,609	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	02/15/19	5,000,000	4,936,328	4,974,907	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	02/28/19	75,000,000	74,616,211	74,780,694	Aaa	AA+	AAA
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	8,000,000	8,000,000	8,000,000	NR	A-1	F1
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	225,000,000	225,000,000	225,000,000	NR	A-1	F1
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	100,000,000	100,000,000	100,000,000	NR	A-1	F1
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	40,000,000	40,000,000	40,000,000	NR	A-1	F1
MORGAN STANLEY & CO	Term Repurchase Agreement	03/29/19	10,000,000	10,000,000	10,000,000	NR	A-1	NR
MORGAN STANLEY & CO	Term Repurchase Agreement	03/29/19	134,000,000	134,000,000	134,000,000	NR	A-1	NR
MORGAN STANLEY & CO	Term Repurchase Agreement	03/29/19	55,000,000	55,000,000	55,000,000	NR	A-1	NR
U.S. TREASURY NOTE	U.S. Treasury	03/31/19	20,000,000	19,854,688	20,008,499	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	04/30/19	20,000,000	19,889,844	20,040,693	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	50,000,000	49,349,609	49,714,779	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	24,603,063	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/22	5,000,000	4,980,078	4,848,695	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	15,000,000	14,976,563	14,588,825	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	05/31/23	10,000,000	10,017,188	10,009,996	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/23	20,000,000	19,869,922	19,848,302	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/31/23	5,000,000	4,982,031	4,978,830	Aaa	AA+	AAA
<b>GDOT</b>			<b>\$ 1,855,298,405</b>	<b>\$ 1,852,733,960</b>	<b>\$ 1,853,891,855</b>			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/25/18  
UNAUDITED

**Schedule IV**